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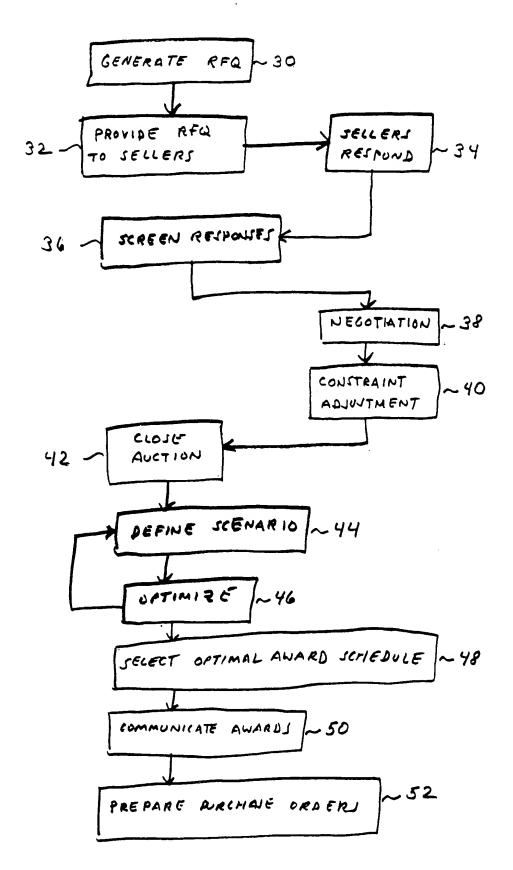


FIG 2

FIG. 3

FIG 4

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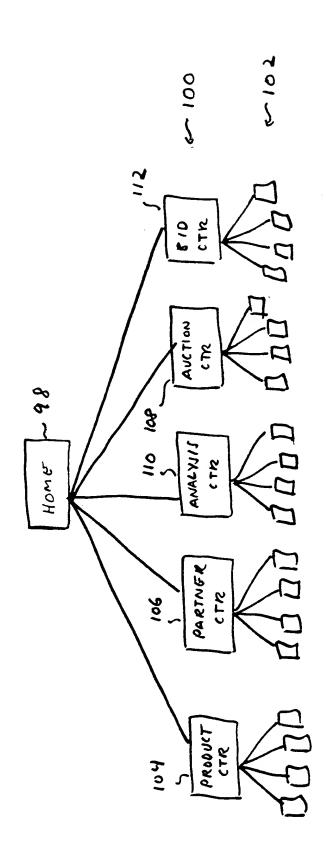
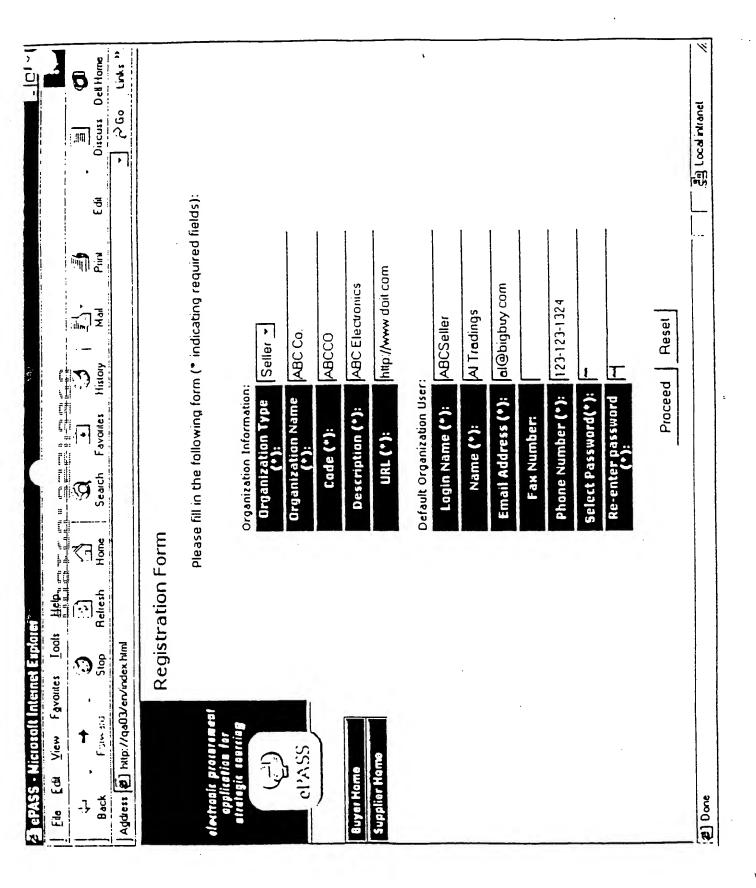
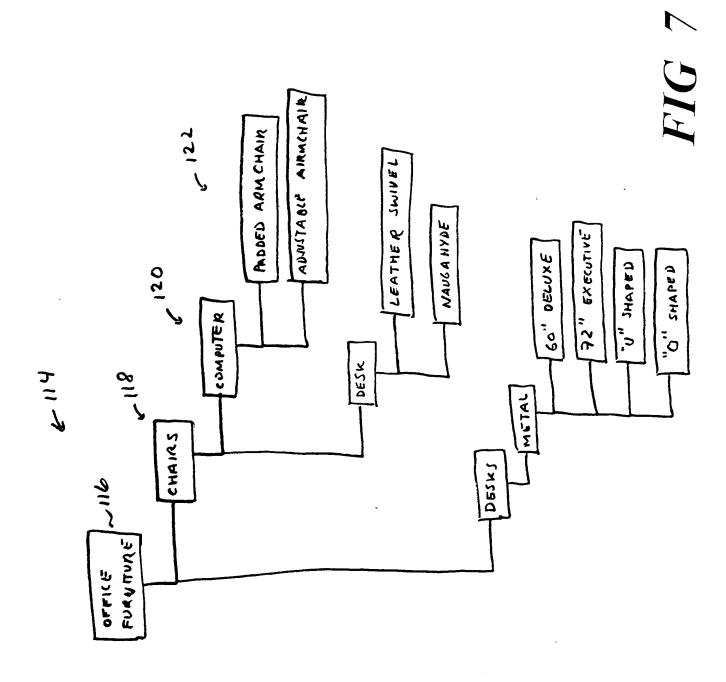
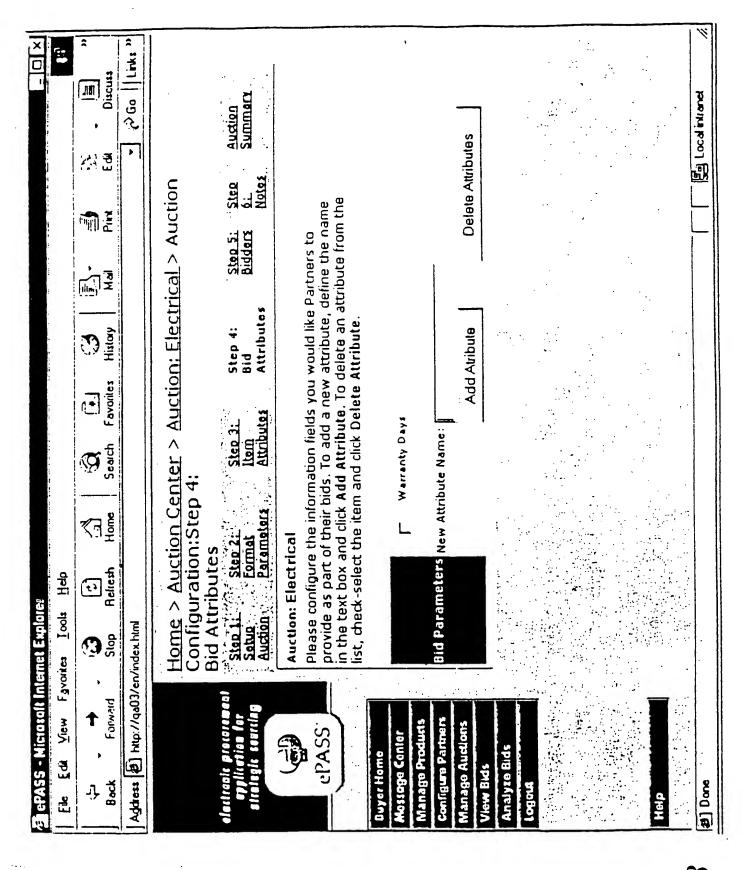


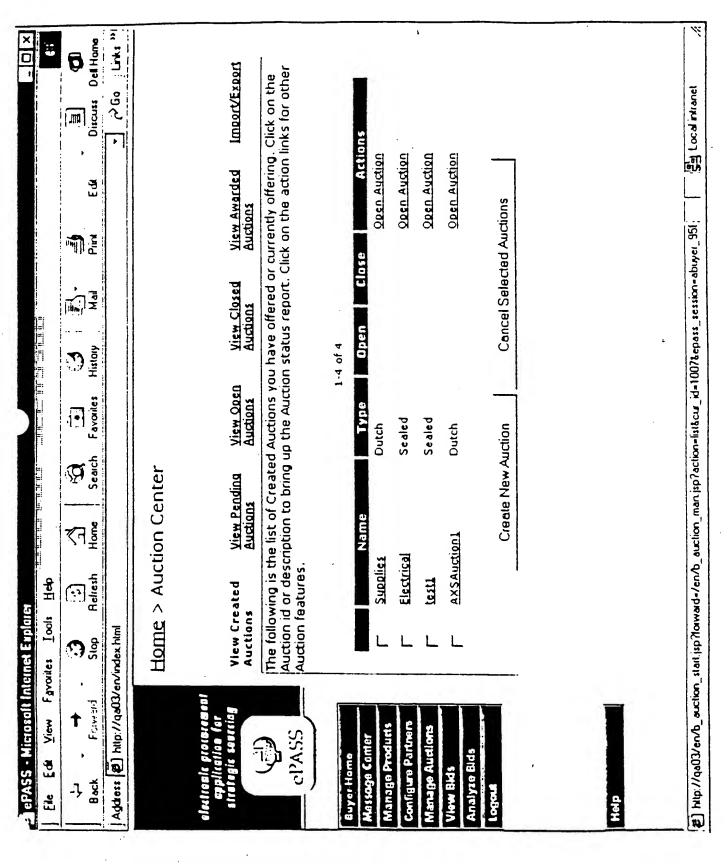
FIG. 5

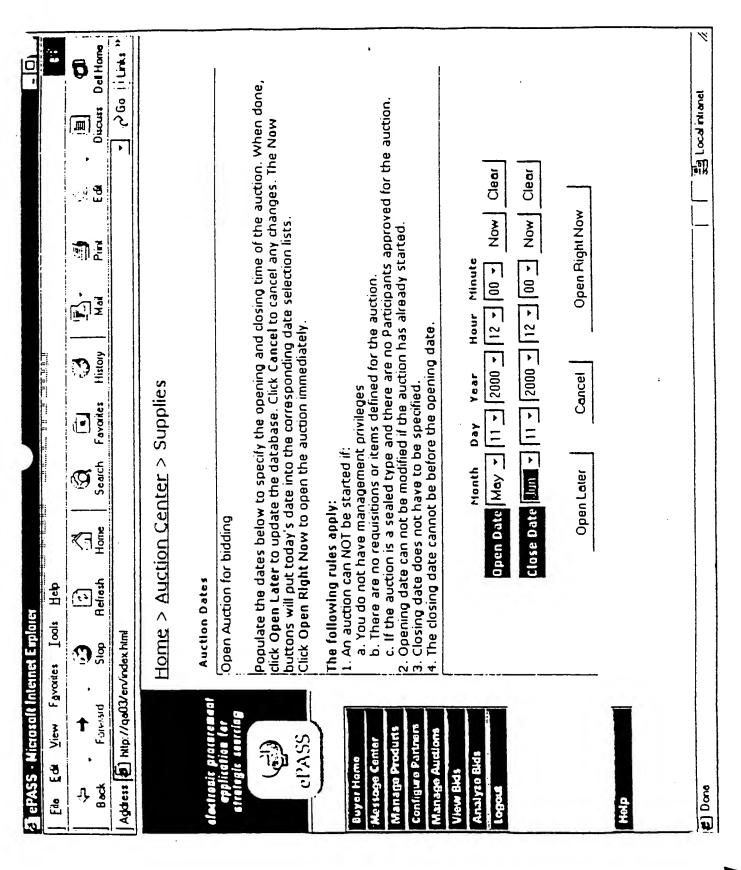


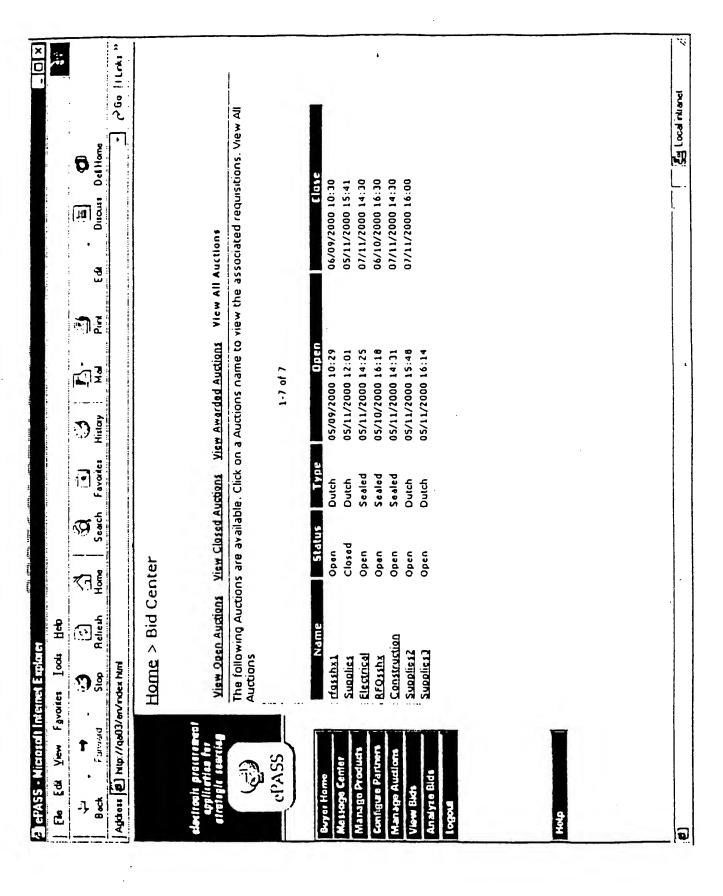


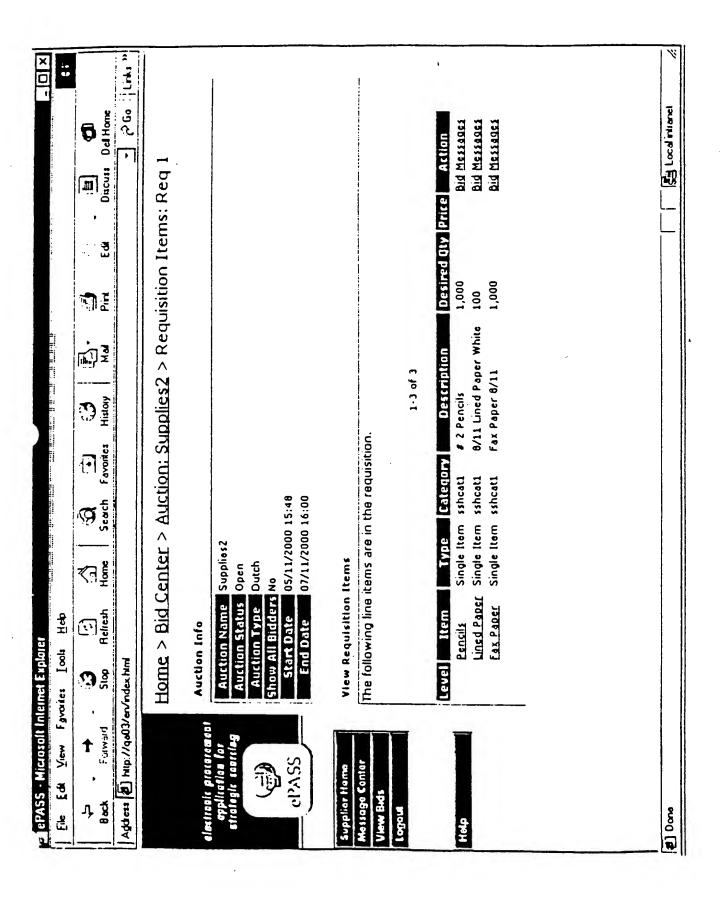


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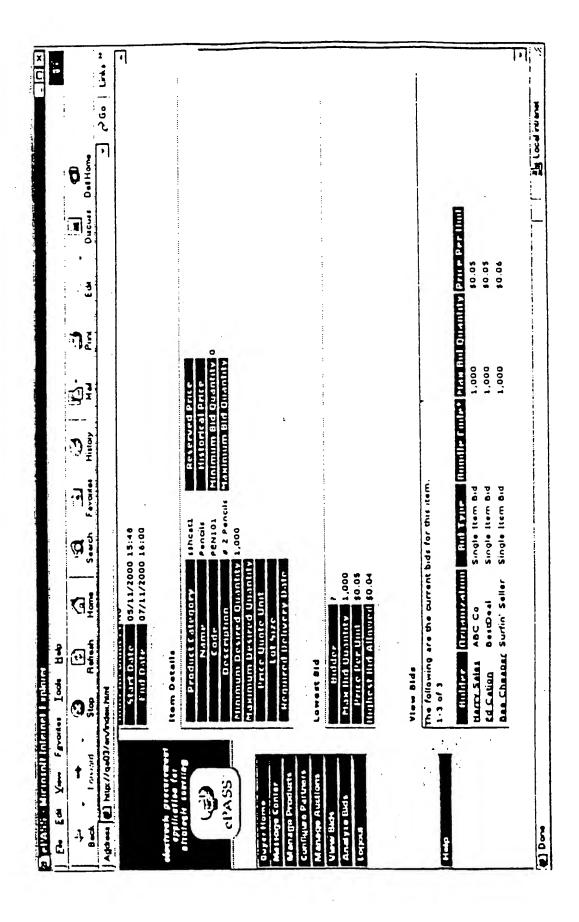






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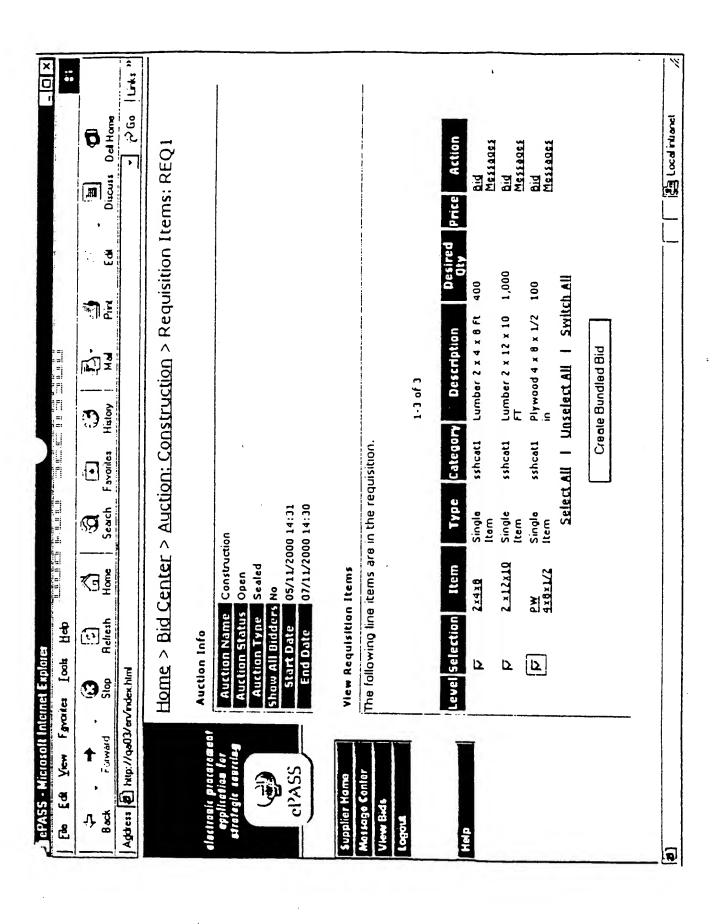
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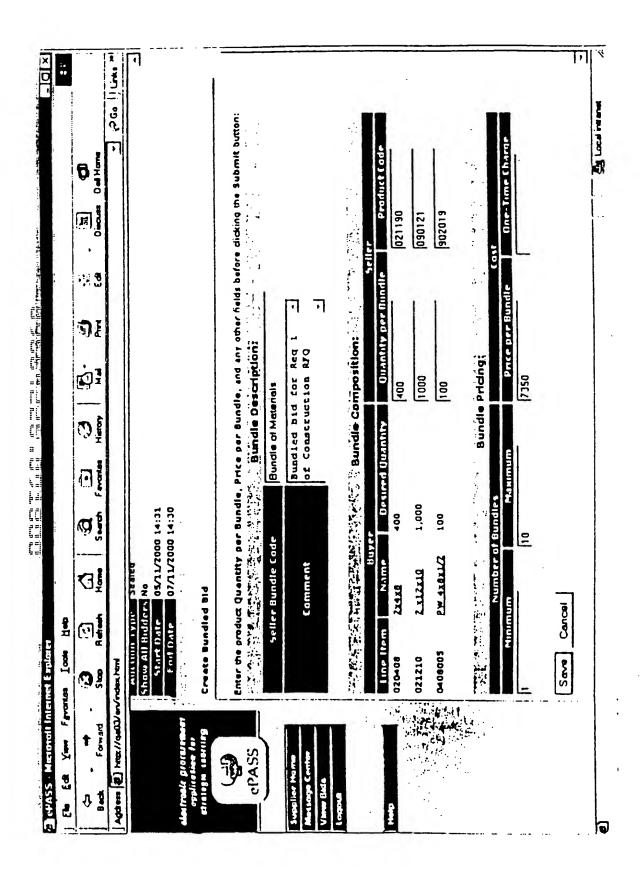
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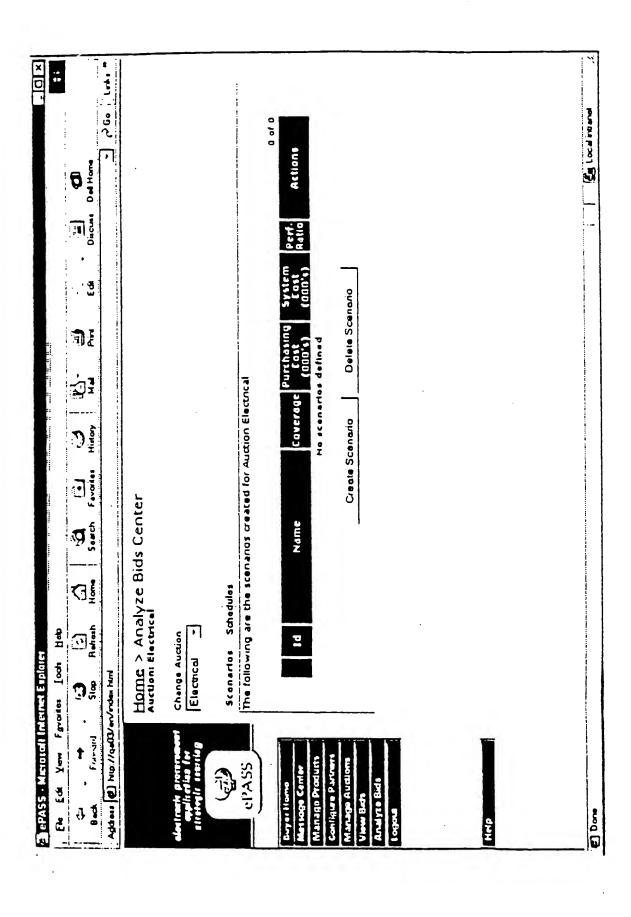
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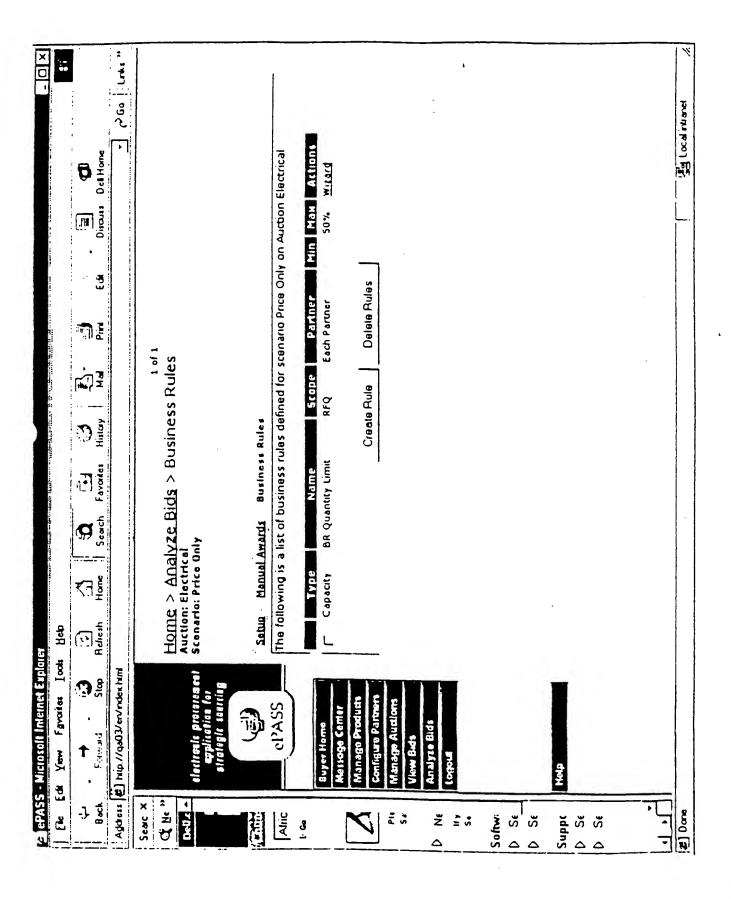


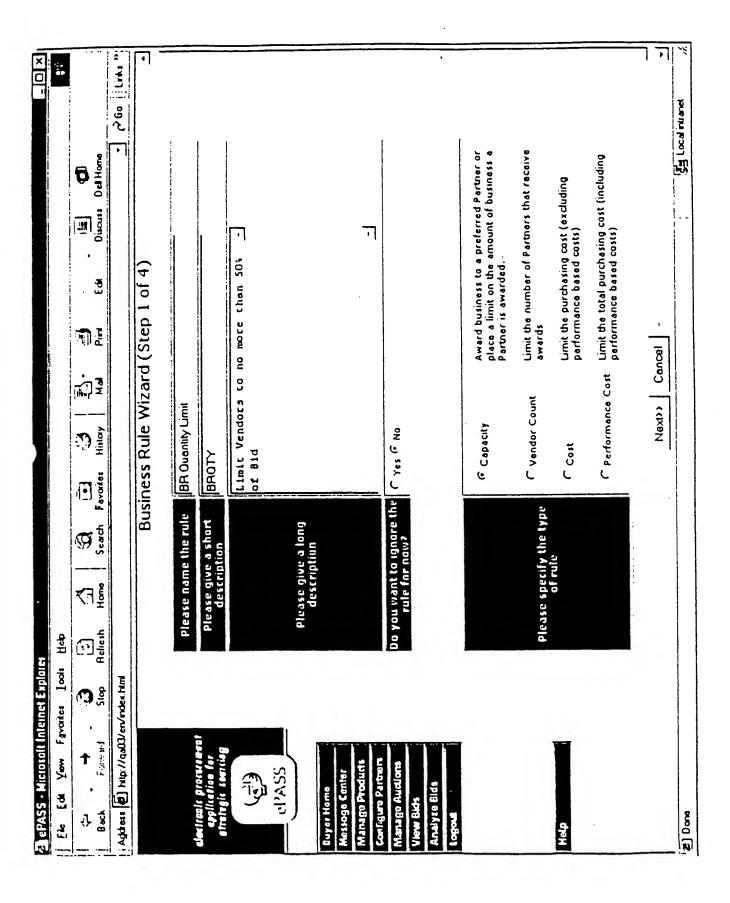
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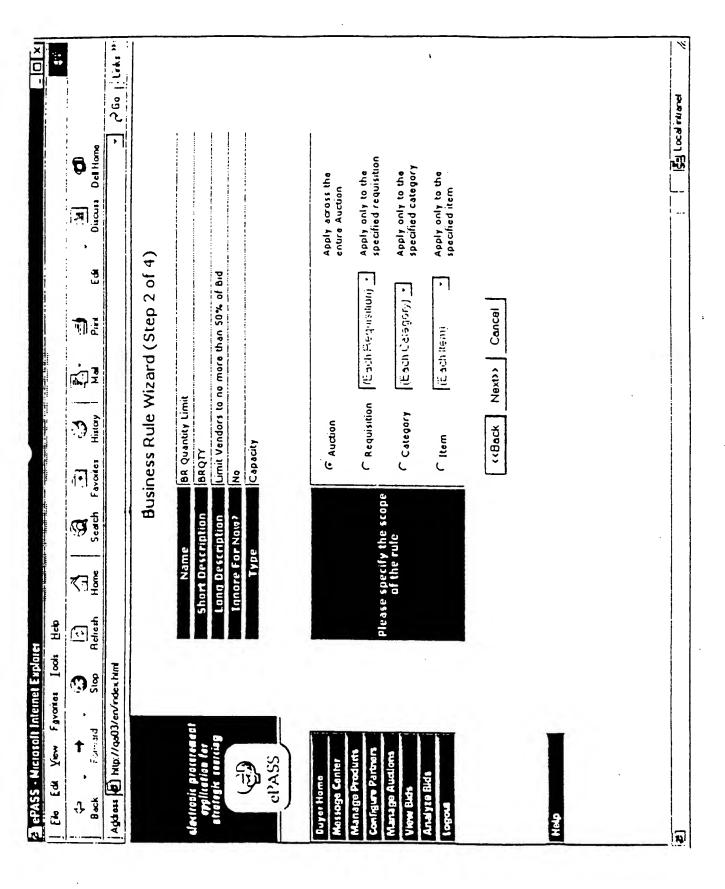


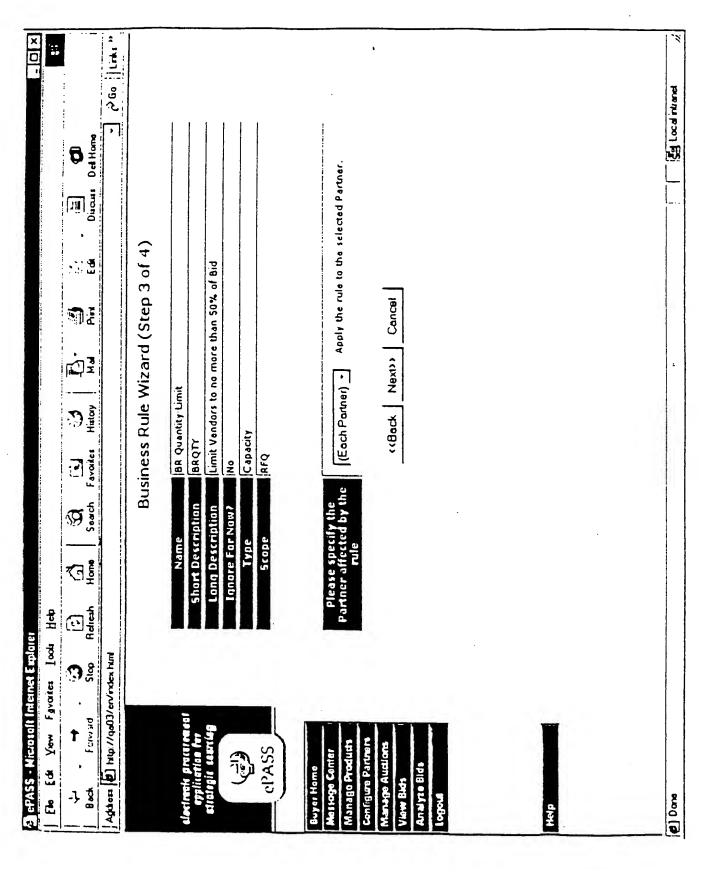


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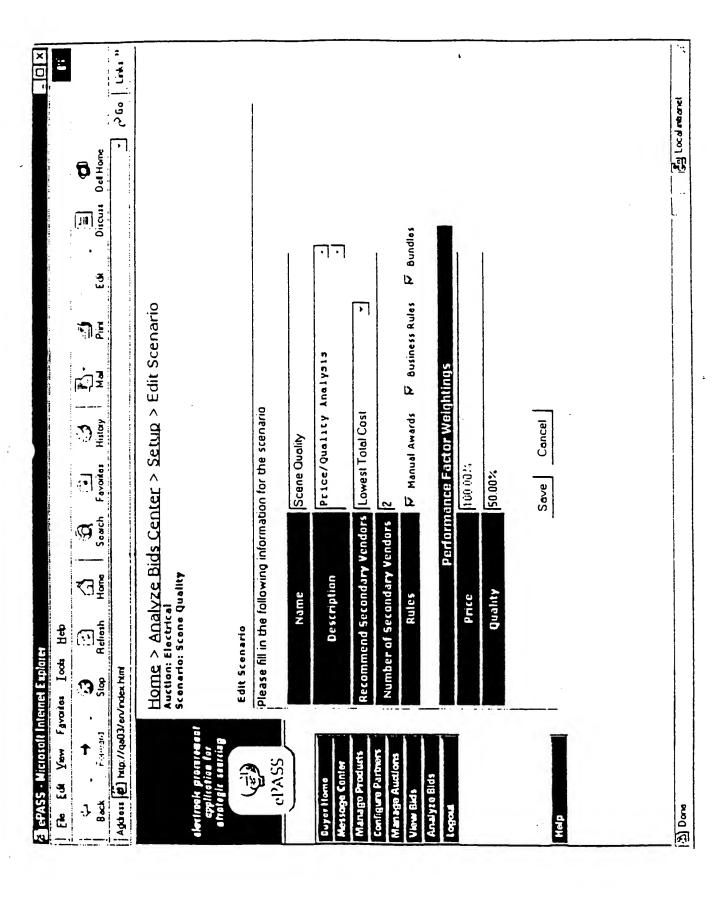








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PERFORMANCE ATTRIBUTE¹ From Database

FIG. 29

THE THE TAX TH

$$\sum_{k \in K} \sum_{i \in I} W_{k,i} \left\{ \sum_{s \in S} \left(\frac{100 - f_{k,i}}{100} \right) \left[\sum_{b(i) \in B(s)} C_i^{b(i)} \chi_i^{b(s)} + \sum_{d(i) \in D(s)} C_i^{d(s)} \frac{g_{(s)}}{2} \right] \right\}$$

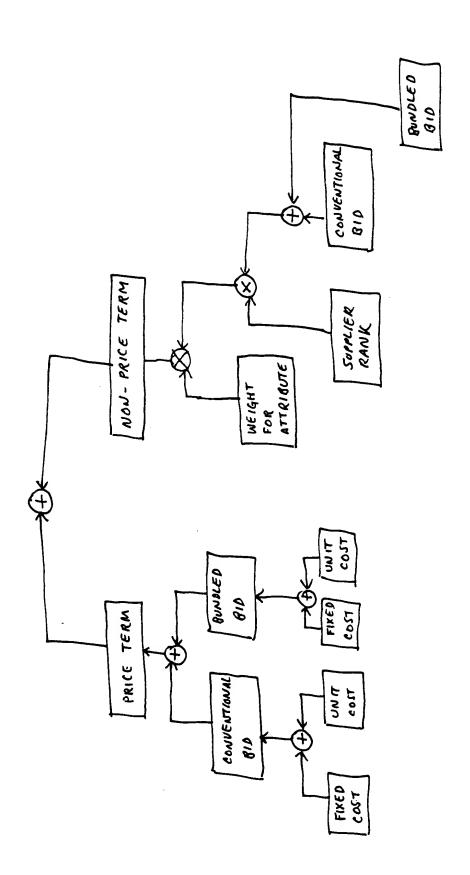


FIG. 31

$$\sum_{s \in S} \left(\sum_{b(s) \in B(s)} x_i^{b(s)} + \sum_{d(s) \in D(s)} z_i^{d(s)} \right) \leq Q_i^{u} \forall i \in I$$
 (1)

$$\sum_{s \in S} \left(\sum_{b(s) \in B(s)} \times_{i}^{b(s)} + \sum_{d(s) \in D(s)} \Xi_{i}^{d(s)} \right) \geq Q_{i}^{\ell} \quad \forall i \in I$$
 (2)

$$\sum_{i \in g} \left(\sum_{b(s) \in B(s)} \chi_i^{b(s)} + \sum_{d(s) \in D(s)} Z_i^{d(s)} \right) - \chi_g^{s} M_g \leq 0 \quad \forall s \in S$$

$$\forall g \in G$$
(3)

$$\sum_{i \in g} \left(\sum_{b(s) \in B(s)} \chi_i^{b(s)} + \sum_{s(s) \in O(s)} \chi_i^{s(s)} \right) - \chi_i^{s} \ge 0 \quad \forall s \in S \quad (4)$$

$$\sum_{s \in t} Y_g^s \leq MaxN_g^t \quad \forall g \in G, \quad \forall t \in T$$
(5)

$$\sum_{ser} \sum_{i \in g} \left(\sum_{b(i) \in B(s)} x_i^{b(s)} + \sum_{dole b(s)} z_i^{o(s)} \right) \leq Max Q_g^t \quad \forall g \in G, \quad \forall e \in T$$

$$\sum_{ser} \sum_{i \in g} \left(\sum_{b(i) \in B(s)} x_i^{b(s)} + \sum_{dole b(s)} z_i^{b(s)} \right) \geq Min Q_g^t \quad \forall g \in G, \quad \forall e \in T$$

$$(8)$$

$$\sum_{ser} \sum_{i \in g} \left(\sum_{b(i) \in B(s)} x_i^{b(s)} + \sum_{d(i) \in B(s)} z_i^{b(s)} \right) \geq Min Q_g^t \quad \forall g \in G, \quad \forall e \in T$$

$$\sum_{set} \sum_{ieg} \left(\sum_{b(s)e} c_{i}^{b(s)} \chi_{i}^{b(s)} + \sum_{d(s)e} c_{i}^{d(s)} z_{i}^{d(s)} \right) \leq Max V_{g}^{\dagger} Vgeq, \forall tet$$
 (9)
$$\sum_{set} \sum_{ieg} \left(\sum_{b(s)e} c_{i}^{b(s)} \chi_{i}^{b(s)} + \sum_{d(s)e} c_{i}^{d(s)} z_{i}^{d(s)} \right) \geq Min V_{g}^{\dagger} Vgeq, \forall tet$$
 (10)
$$\sum_{set} \sum_{ieg} \left(\sum_{b(s)e} c_{i}^{b(s)} \chi_{i}^{b(s)} + \sum_{d(s)e} c_{i}^{d(s)} z_{i}^{d(s)} \right) \geq Min V_{g}^{\dagger} Vgeq, \forall tet$$
 (10)

$$(11) \qquad Z_{i}^{J(s)} - u_{i}^{J(s)} Z^{d(s)} \leq 0 \quad \forall i \in I, \quad \forall s \in S, \forall b(s) \in B(s)$$

(12)
$$Z_{i}^{s} - \mathcal{U}_{i}^{s} Z^{d(s)} \geq 0 \quad \forall i \in I, \forall s \in S, \forall b(s) \in B(s)$$

$$(13) \qquad \chi_{i}^{i} - \chi^{b(s)} \cup_{i}^{b(s)} \leq 0 \quad \forall s \in S, \quad \forall b(s) \in B(s)$$

(14)
$$\chi_{i}^{b(s)} - \chi_{b(s)} L_{i}^{b(s)} \geq 0 \quad \forall s \in S, \forall b(s) \in B(s)$$

$$(15) 0 \le x_i^{b(s)} \le u_i^{b(s)} \forall s \in S, \forall b(s) \in 8(s)$$

$$(16) 0 \le Z_i^{(s)} \forall d(s) \in D(s)$$

$$(17) \qquad \times \stackrel{b(s)}{=} \begin{cases} 0 \\ 1 \end{cases} \qquad \forall b(s) \in B(s)$$

$$Y_g^s = \begin{cases} 0 & \forall g \in G, \forall s \in S \end{cases}$$

(19)
$$Z_g^s = \begin{cases} 0 \\ 1 \end{cases} \quad \forall g \in G, \forall s \in S$$

```
if [O-p \ge O^*]
indicator = F
                                                                                 indicator = P
if O < O^* then
indicator = C
else if p \ge p^*
                                                                                                                           indicator = F
                                                                            else
                                            if p > p^* then
indicator = P
else if O > O^* then
indicator = F
                                                                                                        indicator = C
```

```
if (O < O^*)
indicator = C;
else if (p \ge ALL(p^i))
\{ if ((O - p) \ge ALL(O^i))
indicator = F;
else
indicator = P;
\}
else
indicator = F
```

```
if (O < O^*)
      indicator = C;
   else if (O > ALL(O^i))
   {
      if (p < p^*)
        indicator = F;
      else if ((O-p) \ge ALL(O^i))
        indicator = F;
     else if (p>ALL(p^i))
       if (R>ALL(R^i))
          indicator = PF;
       else
          indicator = P;
     }
    else
      indicator = F;
 }
else
    if (p < p^*)
      indicator = FC;
    else if (R < R^*)
      indicator = PC;
   else
     indicator = PFC;
}
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